C. Surface Fitting

The third module in our program is **Surface_Fit_beta()** and it deals with three dimensional forms that satisfy the general regression formula, this includes but is not limited to planes, paraboloids (as shown in [Fig. 3,3]) and other surfaces that represent a quadratic form.

Very analogous to curve fitting of linear forms, the approach to minimize the sum of squared errors here comprises in solving the linear system that

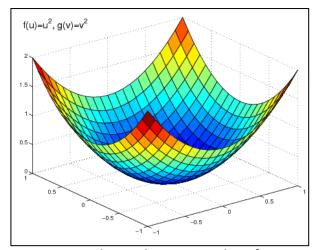


Fig. 3 Three-dimensional surface

corresponds to zero partial derivatives for each of the constants, the general formula for the relevant matrix equation is shown in the appendix.

Inputs:

- The decimal fixing constant
- The data set (x, y, z)
- The set of functions that correspond to the surface that satisfies the general regression formula (limitless number)

Outputs:

- The surface equation with substituted constants
- The regression error

Additional Features:

A plot involving the best fit of the surface is shown through the
Plot 3D RHS() module

V. References

- [1] Least-Squares Regression. https://www.ck12.org/statistics/least-squares-regression/. Accessed 14 May 2020.
- [2] Shetye, Sweta. *Gradient Descent*. 2020, https://datavyom.com/2020/05/02/gradient-descent/. Accessed 14 May 2020.
- [3] Munteanu, Marian. *The Paraboloid Of Revolution*. 2008, https://www.researchgate.net/figure/The-paraboloid-of-revolution_fig1_2207021. Accessed 14 May 2020.

VI. Appendix

The General Regression Formula:

For:

$$Y = C_0 \phi_0 + C_1 \phi_1 + C_2 \phi_2 + C_3 \phi_3 + \dots + C_n \phi_n$$

Solve the matrix equation:

$$\begin{pmatrix} \sum \phi_0 \phi_0 & \sum \phi_0 \phi_1 & \sum \phi_0 \phi_2 & \cdots & \sum \phi_0 \phi_n \\ \sum \phi_1 \phi_0 & \sum \phi_1 \phi_1 & \sum \phi_1 \phi_2 & \cdots & \sum \phi_1 \phi_n \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \sum \phi_n \phi_0 & \sum \phi_n \phi_1 & \sum \phi_n \phi_2 & \cdots & \sum \phi_n \phi_n \end{pmatrix} \begin{pmatrix} C_0 \\ C_1 \\ \vdots \\ C_n \end{pmatrix} = \begin{pmatrix} \sum \mathbf{Y} \phi_0 \\ \sum \mathbf{Y} \phi_1 \\ \vdots \\ \sum \mathbf{Y} \phi_n \end{pmatrix}$$

For surface fitting replace Y with Z and \emptyset becomes a function in both x and y.

Gradient Descent Iterative Scheme:

$$x_{i+1} = x_i - \lambda \nabla f(x_i)$$

Gauss-Newton Iterative Scheme:

$$x_{i+1} = x_i - \left(\nabla^2 f(x_i)\right)^{-1} \nabla f(x_i)$$

Livenberg-Marquardt Iterative Scheme:

$$x_{i+1} = x_i - (H + \lambda I)^{-1} \nabla f(x_i)$$